



Resumen y Análisis Operativo del Mercado Mexicano de Derivados

MexDer's Market Statistics & Operative Analysis

Octubre 2017 / October 2017



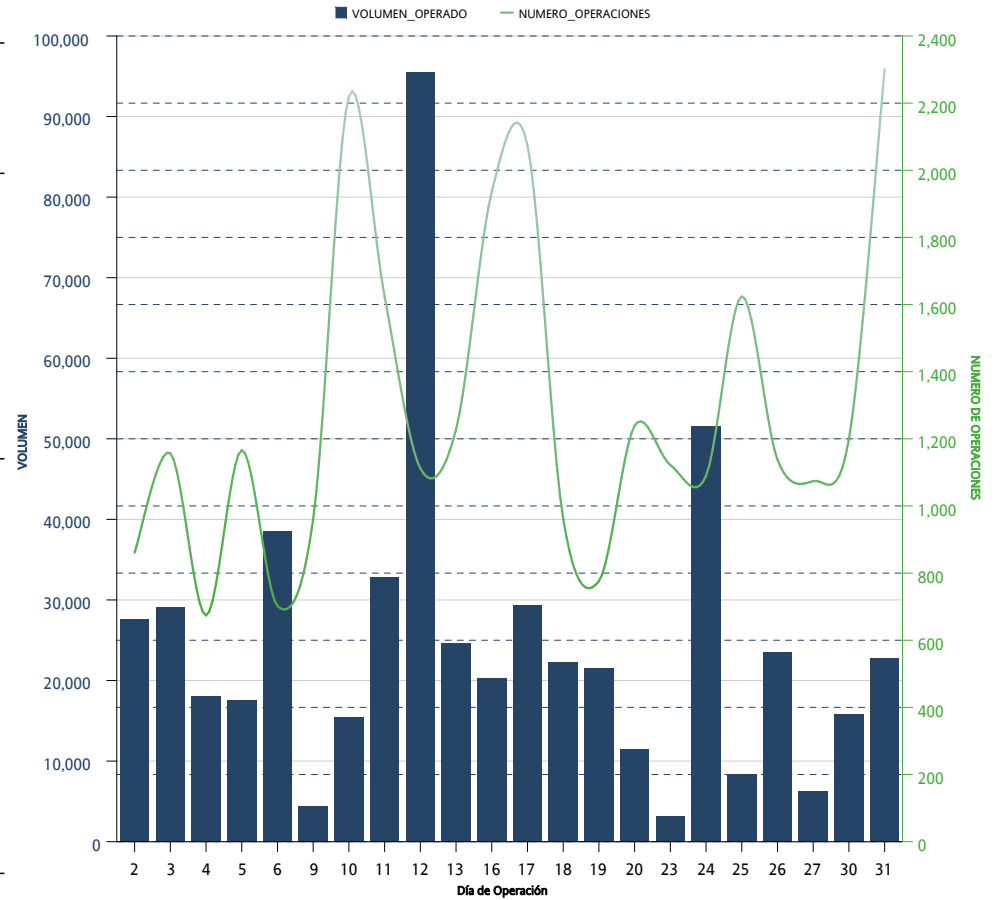
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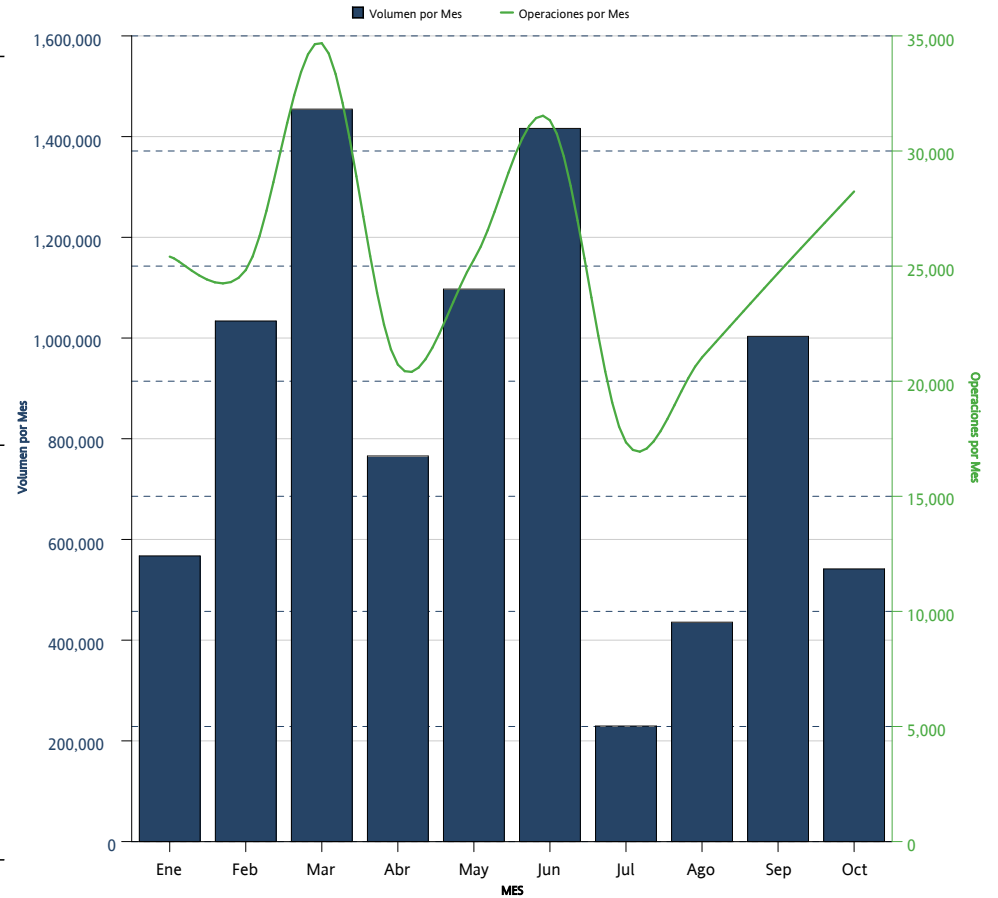
FUTUROS / FUTURES



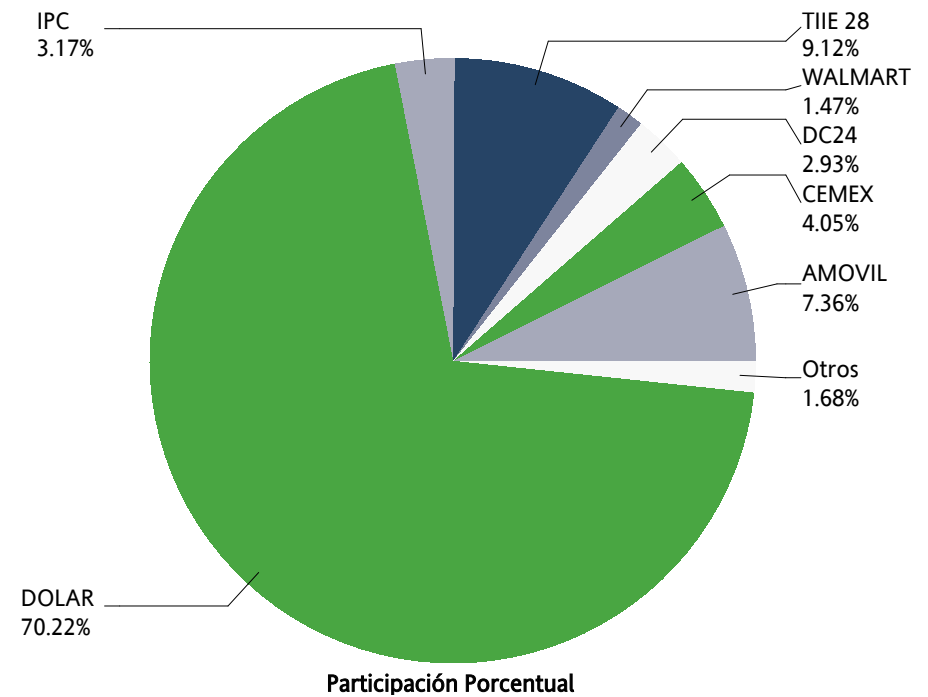
FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	978	456,312	86,958,805,678	954,045
EURO	0	0	0	29
DIVISAS / CURRENCIES	978	456,312	86,958,805,678	954,074
IPC	26,403	45,943	22,994,072,700	43,066
MIP	784	1,953	195,513,060	476
INDICES / INDICES	27,187	47,896	23,189,585,760	43,542
CETE 91	0	0	0	0
TIIE 28	0	0	0	123,886
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
TASAS DE INTERES / INTEREST RATES	0	0	0	123,886
DC18	0	0	0	0
DC24	68	30,402	3,554,989,500	39,800
JN21	2	600	59,362,500	300
M10	0	0	0	0
M20	0	0	0	0
M3	0	0	0	0
M30	0	0	0	0
MR26	2	200	18,630,000	6,200
MY31	0	0	0	0
NV42	1	100	10,370,000	100
BONOS / BONDS	73	31,302	3,643,352,000	46,400
ALFA	2	6,000	12,831,000	6,000
AMOVIL	0	0	0	100,000
ASUR	0	0	0	0
CEMEX	0	0	0	55,000
FEMSA	0	0	0	7,500
GAP	0	0	0	0
GCARSO	0	0	0	1,860
GMEXICO	0	0	0	300
KOF	0	0	0	0
LALA	0	0	0	0
MEXCHEM	0	0	0	0
MEXTRAC	0	0	0	0
PE&OLES	0	0	0	0
PINFRA	0	0	0	0
WALMART	0	0	0	20,000
ACCIONES / SINGLE STOCK	2	6,000	12,831,000	190,660
MAIZ	0	0	0	0
MERCANCIAS / COMMODITIES	0	0	0	0
UDI	0	0	0	0
Total Mensual	28,240	541,510	113,804,574,438	1,358,562



FUTUROS FUTURES	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
DOLAR	8,211	6,871,205	1,321,924,112,313	954,045
EURO	14	208	44,001,060	29
DIVISAS / CURRENCIES	8,225	6,871,413	1,321,968,113,373	954,074
IPC	227,555	693,099	340,940,386,830	43,066
MIP	16,377	157,782	15,278,774,128	476
INDICES / INDICES	243,932	850,881	356,219,160,958	43,542
CETE 91	0	0	0	0
TIIE 28	40	25,928	2,578,602,109.84	123,886
DC18	10	63,700	6,700,200,000	0
DC24	1,122	449,879	53,329,624,400	39,800
JN21	11	3,900	385,935,000	300
M10	0	0	0	0
M20	0	0	0	0
M3	0	0	0	0
M30	0	0	0	0
MR26	81	40,550	3,750,332,500	6,200
MY31	0	0	0	0
NV42	128	45,776	4,728,722,800	100
SWAP D10	0	0	0	0
SWAP D2	0	0	0	0
TASAS DE INTERES / INTEREST RATES	1,392	629,733	71,473,416,809.84	170,286
ALFA	2	6,000	12,831,000	6,000
AMOVIL	2	100,000	162,150,000	100,000
ASUR	0	0	0	0
CEMEX	1	55,000	90,090,000	55,000
FEMSA	1	7,500	131,205,000	7,500
GAP	0	0	0	0
GCARSO	1	1,860	13,373,400	1,860
GMEXICO	8	2,400	14,291,100	300
KOF	0	0	0	0
LALA	0	0	0	0
MEXCHEM	0	0	0	0
MEXTRAC	0	0	0	0
PE&OLES	0	0	0	0
PINFRA	0	0	0	0
WALMART	1	20,000	84,560,000	20,000
ACCIONES / SINGLE STOCK	16	192,760	508,500,500	190,660
MAIZ	0	0	0	0
MERCANCIAS / COMMODITIES	0	0	0	0
UDI	0	0	0	0
Acumulado Anual	253,565	8,544,787	1,750,169,191,640.84	1,358,562



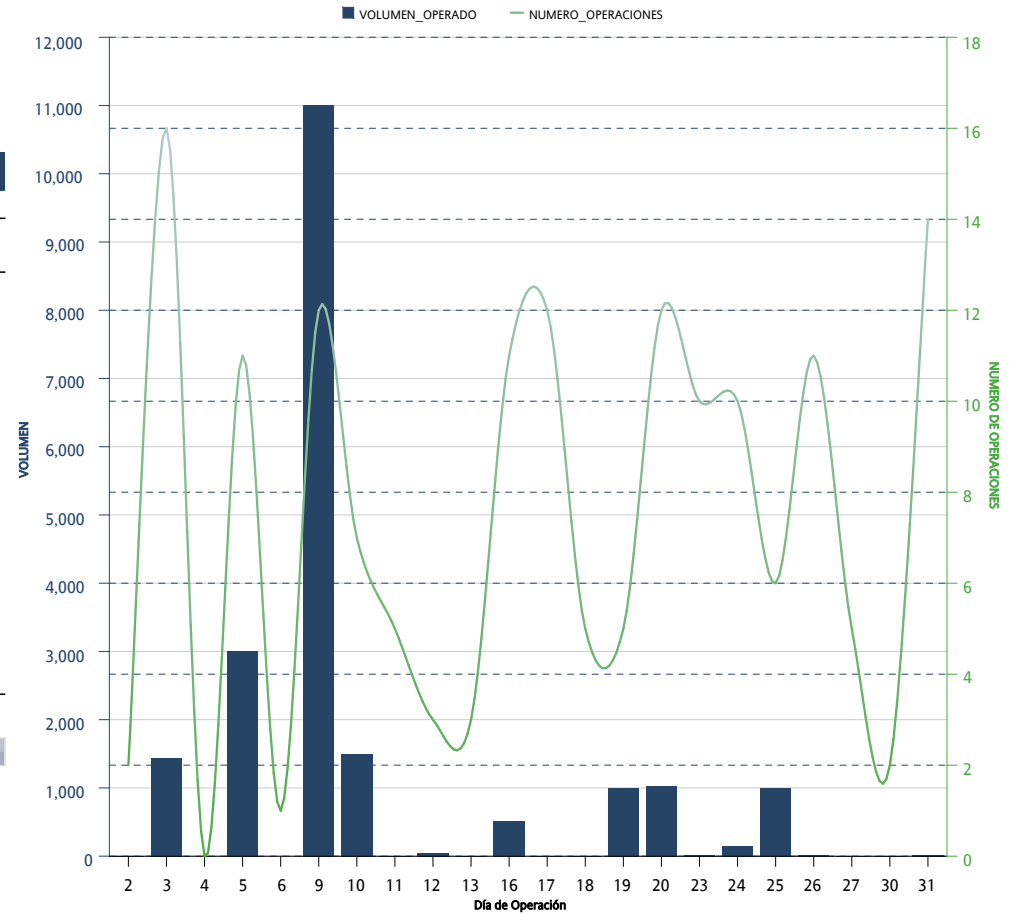
FUTUROS <i>FUTURES</i>	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
DOLAR	954,045	70.22%
TIIE 28	123,886	9.12%
AMOVIL	100,000	7.36%
CEMEX	55,000	4.05%
IPC	43,066	3.17%
DC24	39,800	2.93%
WALMART	20,000	1.47%
FEMSA	7,500	0.55%
MR26	6,200	0.46%
ALFA	6,000	0.44%
GCARSO	1,860	0.14%
MIP	476	0.04%
GMEXICO	300	0.02%
JN21	300	0.02%
NV42	100	0.01%
EURO	29	0.00%



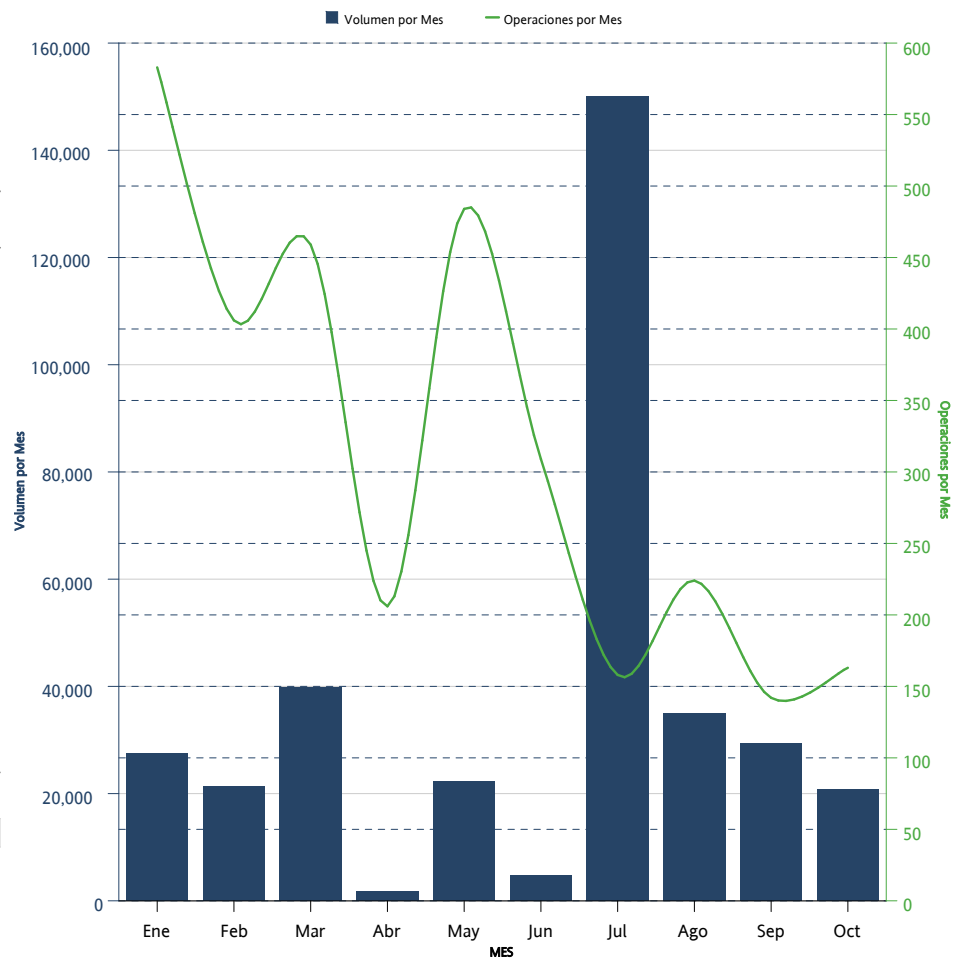
OPCIONES / OPTIONS



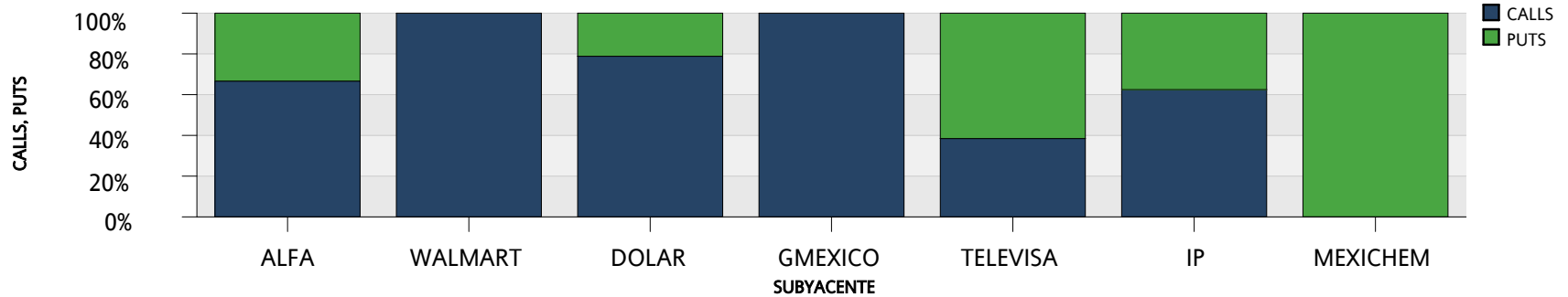
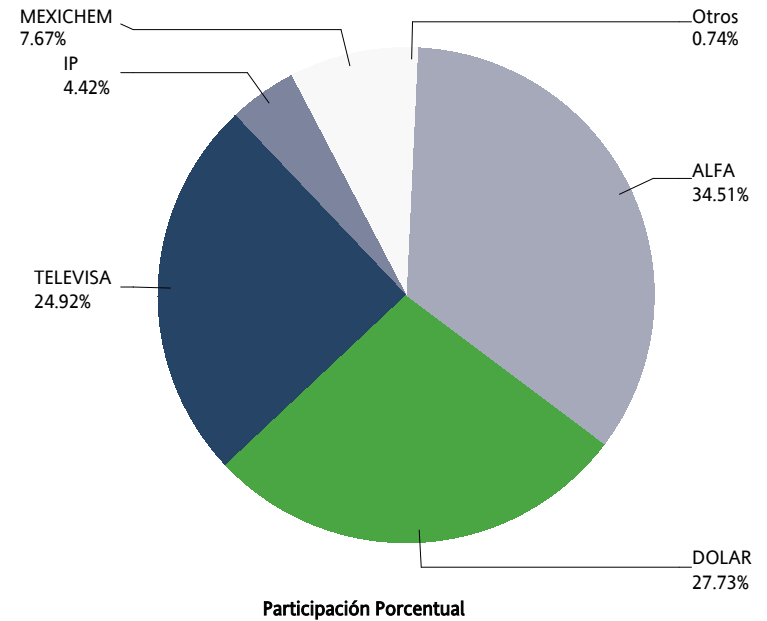
OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IP	137	135	145	272	135,270,000	1,154
INDICES / INDICES	137	135	145	272	135,270,000	1,154
DOLAR	1,921	2,000	7	3,921	723,520,000	7,233
DIVISAS / CURRENCIES	1,921	2,000	7	3,921	723,520,000	7,233
ALFA	6,000	3,000	3	9,000	20,400,000	9,000
AMOVIL	0	0	0	0	0	0
ASUR	0	0	0	0	0	0
CEMEX	0	0	0	0	0	0
FEMSA	0	0	0	0	0	0
GAP	0	0	0	0	0	0
GMEXICO	50	0	1	50	300,000	50
KOF	0	0	0	0	0	0
LALA	0	0	0	0	0	0
MEXICHEM	0	0	0	0	0	2,000
NAFTRAC	0	0	0	0	0	0
PE&OLES	0	0	0	0	0	0
PINFRA	0	0	0	0	0	0
TELEVISA	2,500	5,020	4	7,520	66,676,000	6,500
WALMART	144	0	3	144	590,400	144
ACCIONES / SINGLE STOCK	8,694	8,020	11	16,714	87,966,400	17,694
Mensual Total	10,752	10,155	163	20,907	946,756,400	26,081



OPCIONES OPTIONS	CALLS CALLS	PUTS PUTS	OPERACIONES TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
IP	12,347	9,807	2,853	22,154	10,723,990,000	1,154
INDICES / INDICES	12,347	9,807	2,853	22,154	10,723,990,000	1,154
DOLAR	9,344	26,710	70	36,054	6,852,830,000	7,233
DIVISAS / CURRENCIES	9,344	26,710	70	36,054	6,852,830,000	7,233
ALFA	6,000	3,000	3	9,000	20,400,000	9,000
AMOVIL	92,001	92,250	25	184,251	270,964,000	0
ASUR	0	0	0	0	0	0
CEMEX	2,850	12,760	32	15,610	27,202,000	0
CEMEX A	0	600	12	600	1,020,240	0
FEMSA	167	467	14	634	10,252,500	0
GAP	0	0	0	0	0	0
GMEXICO	599	6,488	24	7,087	38,827,000	50
ICA	0	0	0	0	0	0
IVV	0	0	0	0	0	0
KOF	0	0	0	0	0	0
LALA	0	0	0	0	0	0
MEXICHEM	1,000	12,250	9	13,250	63,300,000	2,000
NAFTRAC	247	0	4	247	1,028,000	0
PE&OLES	0	0	0	0	0	0
PINFRA	0	0	0	0	0	0
TELEVISA	2,500	5,020	4	7,520	66,676,000	6,500
WALMART	32,351	25,393	84	57,744	237,910,400	144
ACCIONES / SINGLE STOCK	137,715	158,228	211	295,943	737,580,140	17,694
Acumulado Anual	159,406	194,745	3,134	354,151	18,314,400,140	26,081



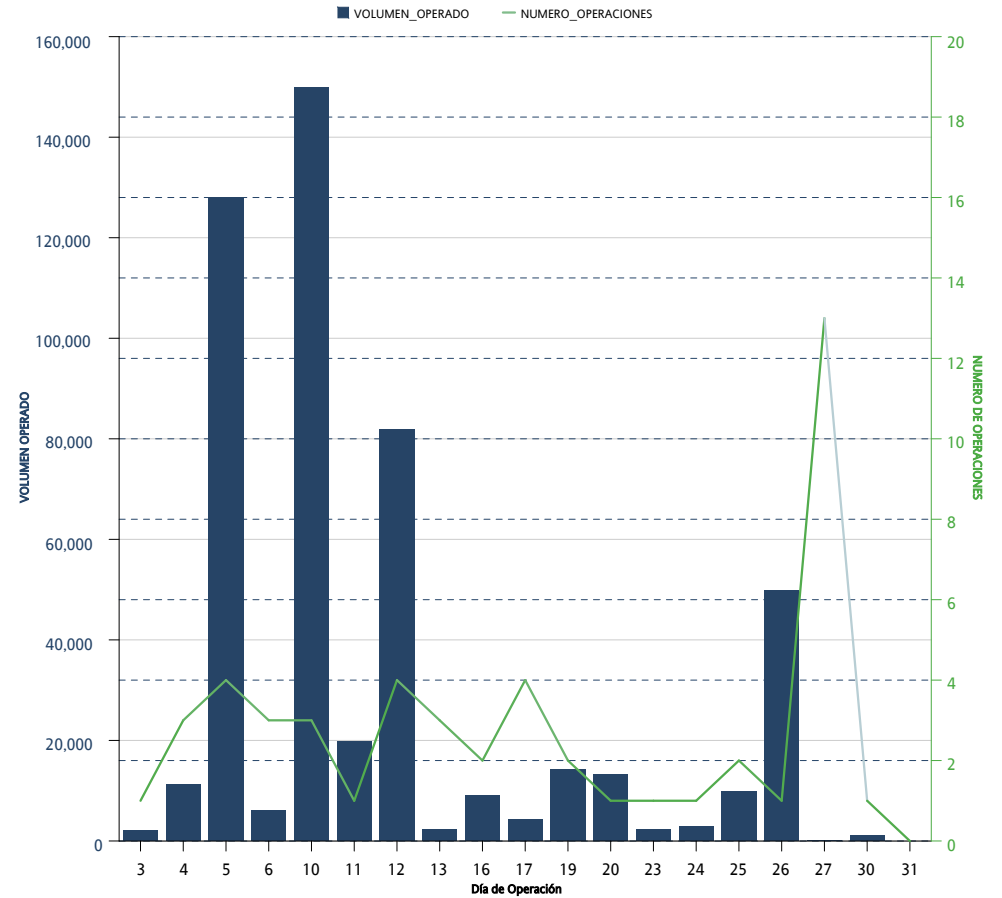
OPCIONES <i>OPTIONS</i>	CALLS <i>CALLS</i>	PUTS <i>PUTS</i>	INTERÉS ABIERTO <i>OPEN INTEREST</i>	PARTICIPACIÓN PORCENTUAL <i>PERCENTAGE</i>
ALFA	6,000	3,000	9,000	34.51%
DOLAR	5,703	1,530	7,233	27.73%
TELEVISA	2,500	4,000	6,500	24.92%
MEXICHEM		2,000	2,000	7.67%
IP	721	433	1,154	4.42%
WALMART	144		144	0.55%
GMEXICO	50		50	0.19%



SWAPS

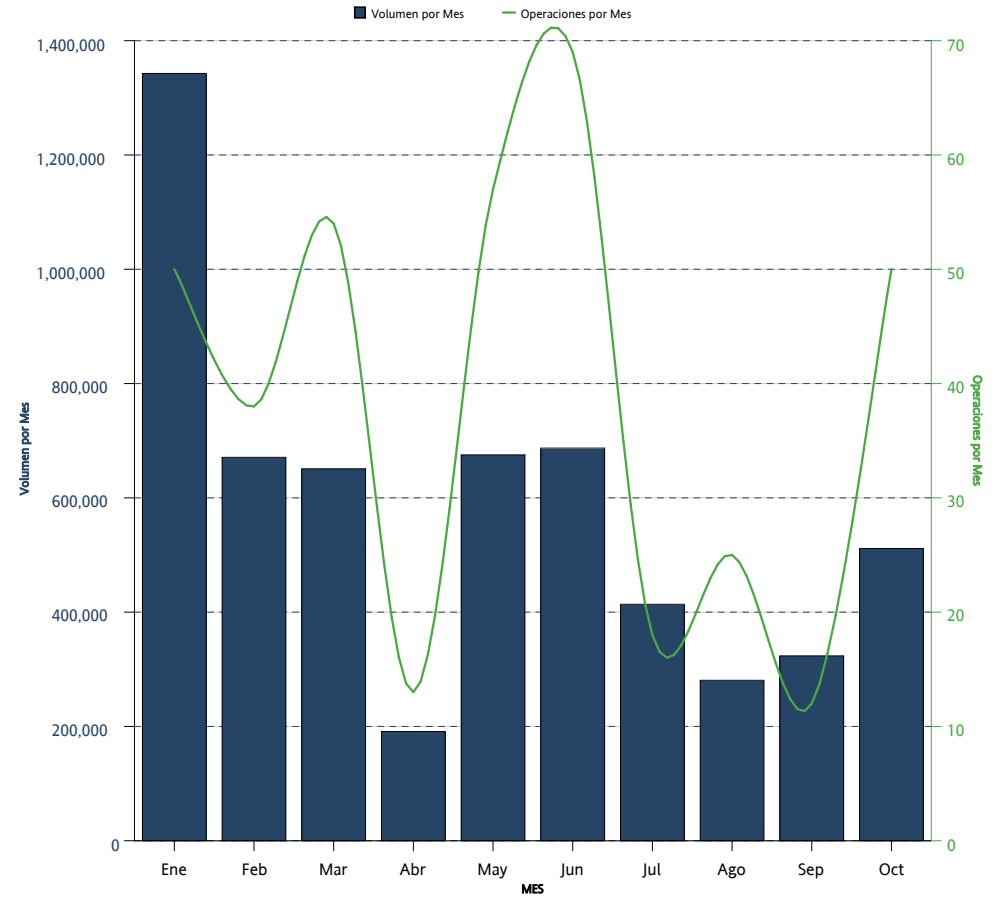


SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
6X1	6	290,000	29,000,000,000	530,000
9X1	1	10,000	1,000,000,000	85,000
13X1	4	119,314	11,931,400,000	205,264
16X1	0	0	0	304,000
17X1	0	0	0	200
23X1	0	0	0	14,500
24X1	1	1,000	100,000,000	1,000
25X1	0	0	0	672,213
26X1	1	19	1,900,000	963,579
30X1	0	0	0	45,600
31X1	0	0	0	500
32X1	0	0	0	49,500
33X1	0	0	0	35,800
34X1	1	19	1,900,000	1,019
35X1	1	2,000	200,000,000	2,000
36X1	0	0	0	32,500
37X1	0	0	0	29
38X1	0	0	0	3
39X1	0	0	0	421,806
40X1	1	19	1,900,000	10,019
41X1	2	2,000	200,000,000	2,000
43X1	0	0	0	9,000
45X1	1	19	1,900,000	35,019
46X1	0	0	0	37,870
49X1	0	0	0	5,500
50X1	0	0	0	27
51X1	0	0	0	40,000
52X1	4	15,219	1,521,900,000	309,719
53X1	2	27,000	2,700,000,000	27,000
54X1	4	3,500	350,000,000	1,500
55X1	0	0	0	5,500
56X1	1	19	1,900,000	1,269
59X1	0	0	0	13,800
60X1	0	0	0	300
61X1	0	0	0	750
62X1	1	19	1,900,000	18,519
64X1	0	0	0	1,300
65X1	10	31,019	3,101,900,000	784,719
66X1	0	0	0	115,000
68X1	0	0	0	15,000
71X1	1	19	1,900,000	23,019
74X1	0	0	0	17,500
75X1	0	0	0	381,000
77X1	1	19	1,900,000	19
78X1	0	0	0	30,000
80X1	0	0	0	5,600



SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
81X1	1	20	2,000,000	8,020
82X1	0	0	0	100,200
86X1	1	21	2,100,000	21
88X1	0	0	0	15,000
90X1	1	19	1,900,000	19
91X1	0	0	0	44,200
101X1	0	0	0	3,000
102X1	0	0	0	111,800
109X1	0	0	0	125,000
110X1	0	0	0	23,300
111X1	0	0	0	41,000
112X1	0	0	0	3,000
114X1	0	0	0	92,750
130X1	4	10,100	1,010,000,000	368,940
156X1	0	0	0	19,200
171X1	0	0	0	15,000
179X1	0	0	0	69,000
187X1	0	0	0	8,200
191X1	0	0	0	12,000
195X1	0	0	0	68,350
242X1	0	0	0	34,800
243X1	0	0	0	9,800
245X1	0	0	0	7,800
246X1	0	0	0	15,000
260X1	0	0	0	42,550
Total Mensual	50	511,364	51,136,400,000	6,493,412

SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
3X1	20	525,710	52,571,000,000	
4X1	1	200	20,000,000	
6X1	28	1,226,900	122,690,000,000	530,000
9X1	9	102,500	10,250,000,000	85,000
13X1	34	526,764	52,676,400,000	205,264
16X1	1	254,000	25,400,000,000	304,000
17X1	1	200	20,000,000	200
19X1	1	5,000	500,000,000	
20X1	1	5,000	500,000,000	
23X1	7	30,000	3,000,000,000	14,500
24X1	1	1,000	100,000,000	1,000
25X1	1	13	1,300,000	672,213
26X1	48	946,219	94,621,900,000	963,579
30X1	1	17,600	1,760,000,000	45,600
31X1	1	500	50,000,000	500
32X1	0	0	0	49,500
33X1	1	1,800	180,000,000	35,800
34X1	2	1,019	101,900,000	1,019
35X1	1	2,000	200,000,000	2,000
36X1	1	2,500	250,000,000	32,500
37X1	1	29	2,900,000	29
38X1	1	3	300,000	3
39X1	24	268,506	26,850,600,000	421,806
40X1	1	19	1,900,000	10,019
41X1	2	2,000	200,000,000	2,000
43X1	0	0	0	9,000
45X1	3	35,019	3,501,900,000	35,019
46X1	1	30,870	3,087,000,000	37,870
49X1	0	0	0	5,500
50X1	1	27	2,700,000	27
51X1	1	40,000	4,000,000,000	40,000
52X1	32	410,619	41,061,900,000	309,719
53X1	2	27,000	2,700,000,000	27,000
54X1	4	3,500	350,000,000	1,500
55X1	1	500	50,000,000	5,500
56X1	3	1,269	126,900,000	1,269
59X1	4	13,800	1,380,000,000	13,800
60X1	1	300	30,000,000	300
61X1	1	750	75,000,000	750
62X1	5	18,519	1,851,900,000	18,519
64X1	0	0	0	1,300
65X1	44	471,719	47,171,900,000	784,719
66X1	1	115,000	11,500,000,000	115,000
68X1	3	15,000	1,500,000,000	15,000
71X1	6	23,019	2,301,900,000	23,019
74X1	4	17,500	1,750,000,000	17,500



SWAPS SWAPS	OPERACIONES NUMBER OF TRADES	VOLUMEN VOLUME	IMPORTE NOTIONAL VALUE	INTERÉS ABIERTO OPEN INTEREST
75X1	0	0	0	381,000
77X1	1	19	1,900,000	19
78X1	6	30,000	3,000,000,000	30,000
80X1	0	0	0	5,600
81X1	1	20	2,000,000	8,020
82X1	0	0	0	100,200
84X1	2	10,000	1,000,000,000	
86X1	1	21	2,100,000	21
88X1	1	15,000	1,500,000,000	15,000
90X1	1	19	1,900,000	19
91X1	1	5,000	500,000,000	44,200
101X1	1	3,000	300,000,000	3,000
102X1	0	0	0	111,800
109X1	0	0	0	125,000
110X1	1	23,300	2,330,000,000	23,300
111X1	2	41,000	4,100,000,000	41,000
112X1	1	3,000	300,000,000	3,000
114X1	0	0	0	92,750
130X1	43	287,300	28,730,000,000	368,940
156X1	2	19,200	1,920,000,000	19,200
171X1	1	15,000	1,500,000,000	15,000
179X1	0	0	0	69,000
187X1	1	8,200	820,000,000	8,200
191X1	0	0	0	12,000
195X1	8	79,850	7,985,000,000	68,350
242X1	0	0	0	34,800
243X1	1	9,800	980,000,000	9,800
245X1	1	7,800	780,000,000	7,800
246X1	1	15,000	1,500,000,000	15,000
260X1	3	30,800	3,080,000,000	42,550
Acumulado Anual	386	5,747,222	574,722,200,000	6,493,412

La información contenida en los indicadores del Mercado de Productos Derivados, en su versión mensual "Resumen y Análisis Operativo del Mercado Mexicano de Derivados" está elaborado con técnicas confiables utilizando la información más oportuna disponible. No obstante, MexDer, Mercado Mexicano de Derivados, S.A. de C.V., no se hace responsable por eventuales errores tipográficos o de captura que puedan ser publicados, ni se hace responsable por el uso o interpretación que terceros pudieran hacer con la información publicada. Las decisiones de compra o venta de productos derivados, basada en la información contenida en las gráficas textos, y cuadros de los indicadores del Mercado de productos derivados, son responsabilidad exclusiva del lector, por lo que la información no debe ser considerada como recomendación de compra o venta de alguno de los instrumentos que aquí se publican.

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